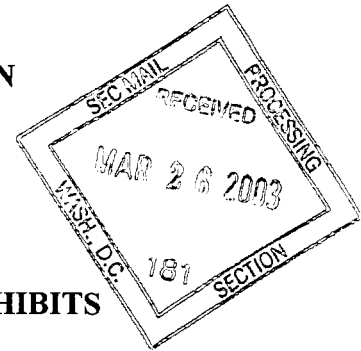


SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549



03018931

FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS



Citicorp Mortgage Securities, Inc.
(Exact Name of Registrant as Specified in Charter)

0000811785
(Registrant CIK Number)

Form 8-K dated March 25, 2003
(Electronic Report, Schedule or Registration Statement
of Which the Documents Are a Part)
(Give Period of Report)

0-16107
(SEC File Number, if Available)

N/A
(Name of Person Filing the Document (if Other than the Registrant))

SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on March 25, 2003.

Citicorp Mortgage Securities, Inc.
(Registrant)

PROCESSED

MAR 27 2003

THOMSON
FINANCIAL

By: [Signature]
Name: Howard Darmstadter
Title: Assistant Secretary

hm

IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS 8-K AND EXHIBIT
CONSISTING OF COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER
PURSUANT TO A CONTINUING HARDHIP EXEMPTION

SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

**Pursuant to Section 13 or 15(d) of the
Securities Exchange Act of 1934**

Date of Report: March 25, 2003
(Date of earliest event reported)

CITICORP MORTGAGE SECURITIES, INC.

(Packager and Servicer)

(Issuer in Respect of the REMIC Pass-Through Certificates Series 2003-3)

(Exact name of registrant as specified in charter)

<u>Delaware</u>	<u>333-72082</u>	<u>13-3408717</u>
(State or other jurisdiction of organization)	(Commission File Nos.)	(I.R.S. Employer Identification No.)
<u>12855 North Outer Forty Drive, St. Louis, Missouri</u>		<u>63141</u>
(Address of principal executive offices)		(Zip Code)

Registrant's Telephone Number, including area code (314) 851-1467

(Former name, former address and former fiscal year, if changed since last report.)

Item 5. Other Events.

CITICORP MORTGAGE SECURITIES, INC.
REMIC Pass-Through Certificates, Series 2003-3

Attached as Exhibit I are the Computational Materials (as defined in the no-action letter dated May 20, 1994 issued by the Securities and Exchange Commission to Kidder, Peabody Acceptance Corporation I, Kidder, Peabody & Co. Incorporated and Kidder Structured Asset Corporation) and/or Structural Term Sheets (as defined in the no-action letter dated February 17, 1995 issued by the Securities and Exchange Commission to the Public Securities Association) prepared by Salomon Smith Barney Inc. that are required to be filed pursuant to such letters.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

CITICORP MORTGAGE SECURITIES, INC.
(Registrant)

By: 
Howard Darmstadter
Assistant Secretary

Dated: March 25, 2003

EXHIBIT INDEX

<u>Exhibit No.</u>		<u>Page No.</u>
I	Computational Materials/Structural Term Sheets prepared by Salomon Smith Barney Inc.	5

CITI03-3 Compmat

Pmt Rule

- 1 Pay PO with PO principal
- 2 Pay B1, B2, B3, B4, B5, B6 pro-rata until balance is reduced to zero with junior principal defined below
- 3 Pay A1, A2 pro-rata with 0.0966371746332 of the remaining principal
- 4 Pay A6, a percentage, defined here, of the remaining principal

The percentage is the product of 1) the fraction, the numerator of which is the A6 balance and the denominator is the total senior balance (exclude A1, A2 bal), prior to payment on that payment date, and 2) the percentage defined below.

Period	Percentage
61 - 72	30%
73 - 84	40%
85 - 96	60%
97 - 108	80%
109 and after	100%

- 5 Pay A5 \$16,800 after the 36th distribution date if A4 is still outstanding with the remaining principal

- 6 Accrete A25

- 6a Pay A24, A25 sequentially with A25 interest

- 7 Pay concurrently to the following
 - i) Pay A3 0.218741234266715 of the amount available to 7)
 - ii) Pay A21 0.106053148973074 of the amount available to 7)
 - iii) Pay A22 0.039769925396372 of the amount available to 7)
 - iv) Pay A30 0.0530265757732503 of the amount available to 7)
 - v) Pay to the following 0.135394338976857 of the amount available to 7)
 - a) A24 \$395,000
 - b) A25, A24 sequentially
 - vi) Pay A27 0.125454531417675 of the amount available to 7)
 - vii) Pay A28 0.131820678509574 of the amount available to 7)
 - viii) Pay A31 0.0643356571372691 of the amount available to 7)
 - ix) Pay A32 0.0591888045662876 of the amount available to 7)
 - x) Pay A33 0.0662151049829253 of the amount available to 7)

- 8) Pay to the following 0.626821594643 of the remaining principal
 - i) Pay A4 0.496329074849476 of the amount available to 8)
 - ii) Pay A21 0.268624499526269 of the amount available to 8)
 - iii) Pay A22 0.100734191142761 of the amount available to 8)
 - iv) Pay A30 0.134312234481494 of the amount available to 8)
 - v) Pay A5

- 9 Pay A9, A10, A11 pro-rata with the remaining principal

- 10 Pay A12, A13, A14 pro-rata with the remaining principal

- 11 Pay A15

- 12 Pay A16, A17, A18 pro-rata with the remaining principal

- 13 Pay A19, A20, A6 with the remaining principal

- 14 Pay B1, B2, B3, B4, B5, B6 pro-rata until balance is reduced to zero with the remaining principal

The information herein has been provided solely by Salomon Smith Barney, Inc. ("SSB") based upon information with respect to the mortgage loans provided by the Issuer and its affiliates. The Issuer nor any of its affiliates makes any representation as to the accuracy or completeness of the information herein. The information herein is preliminary and supersedes any prior information and will be superseded by the prospectus supplement or Private Placement Memorandum and by any other information subsequently filed with the Securities and Exchange Commission (SEC). All assumptions and information in this report reflect SSB's judgment as of this date and are subject to change. All analyses are based on certain assumptions noted herein and different assumptions could yield substantially different results. You are cautioned that there is no universally accepted method for analyzing financial instruments. You should review the assumptions; there may be differences between these assumptions and your actual business practices. Further, SSB does not guarantee any results and there is no guarantee as to the liquidity of the instruments involved in this analysis. The decision to adopt any strategy remains your responsibility. SSB (or any of its affiliates) or their officers, directors, analysts or employees may have positions in securities, commodities or derivative instruments thereon referred to here, and may, as principal or agent, buy or sell such securities, commodities or derivative instruments. In addition, SSB may make a market in the securities referred to herein. Neither the information nor the assumptions reflected herein should be construed to be, or constitute, an offer to sell or buy or a solicitation of an offer to sell or buy any securities, commodities or derivative instruments mentioned herein. No sale of any securities, commodities or derivative instruments should be consummated without the purchaser first having received a prospectus and, if required prospectus supplement. Finally, SSB has not addressed the legal, accounting and tax implications of the analysis with respect to you, and SSB strongly urges you to seek advice from your counsel, accountant and tax advisor. A final Prospectus, Prospectus Supplement and Private Placement Memorandum may be obtained by contacting SSB's Mortgage Trading Desk at (212) 723-6217.

15 Pay PO with the remaining principal

PO Principal

The amount of principal received from the PO Strip is the difference between the last period PO Bal and the end of period PO Balance. The end of period PO balance is the The product of 1) the the collateral balance after payment of this payment date, 2) PO Ratio.

PO Ratio

The fraction, the numerator of which is the positive difference between the Pass Thru Rate and the Net WAC of the Discount Collateral Group and the denominator is the Pass Thru rate.

Senior Principal

The sum of 1) a fraction, the numerator of which is the total senior balance and the denominator is the total bond balance, prior to payment on that payment date, of schedule principal, 2) a percentage, defined below, of prepayment

The percentage is the sum of 1) the fraction, the numerator of which is the total senior balance and the denominator is

the total bond balance, prior to payment on that payment date, 2) the product of i) the fraction, the numerator of which

is the total junior balance and the denominator is the total bond balance, prior to payment on that payment date, and ii)

the percentage defined below

Period	Percentage
61 - 72	70%
73 - 84	60%
85 - 96	40%
97 - 108	20%
109 and after	0%

Junior Principal

Total principal received minus senior principal

Pass Thru Rate

5.50%

XS Interest

XS recieves the excess of i) Net Interest received over ii) Mortgage Balance * Pass Thru Rate / 12

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A7 Notional Bal
= Sum of A9 - A20 bal

A8 Notional Bal
= Sum of A9 - A20 bal

A23 Notional Bal
= A22 Bal

A29 Notional Bal
= A28 Bal

A29A Notional Bal
= A28 Bal

A26 Notional Bal
= A2 Bal

A5A Notional Bal
= A5 Bal

A5fee Notional Bal
= A5 Bal

A2 Formula
= lib1 + .45

A2 Cap
= 8.5

A2 Floor
= .45

A22 Formula
= lib1 + .45

A22 Cap
= 8.5

A22 Floor
= .45

A23 Formula
= 8.05 - lib1

A23 Cap
= 8.05

A23 Floor
= 0.0

A26 Formula
= 8.05 - lib1

A26 Cap
= 8.05

A26 Floor
= 0.0

A28 Formula

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$= \text{lib1} * .4$
 A28 Cap
 $= 8.5$
 A28 Floor
 $= .4$
 A29 Formula
 $= 8 - \text{lib1}$
 A29 Cap
 $= 8$
 A29 Floor
 $= 0.0$
 A29A Formula
 $= 8.1 - \text{lib1}$
 A29A Cap
 $= 0.1$
 A29A Floor
 $= 0.0$

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Summary

COLLATERAL :	Coupon	Amount	WAC	WAM	Age
30YR WL	5.3750000000%	499,465.47	5.6250000000%	29-11	0- 1
30YR WL	6.0360227770%	590,148,379.76	6.2860227770%	29-10	0- 2

SETTLEMENT : MAR 28, 2003

PREPAY : 300% PSA

FIRST PAY : APR 25, 2003

LIB1 : 1.27000% LIB1 INDEX

PRICING : 300 PSA

U.S. Treasury Yield Curve :

Year	: 0.247	0.496	1.981	4.945	9.945	27.945
Yield	: 1.118	1.111	1.391	2.542	3.615	4.677

Price		Yrs Of		Spreads			
Sensitivity		Days To	Principal	Mod.	Cash Off Tsys:		
		Eff.	1st	Paydown:	Avg Dur-	Flow	-----

B.P.	\$ Change	Par Amount	Coupon Pmt Sett	From To	Life ation	\$/ .01	Price Yield Year Sprd
----	-----	-----	-----	-----	-----	-----	-----
	ASSET	590,647,845	6.0355	4/03- 2/33	5.60		
	CMOs	590,647,845	6.0355	4/03- 2/33	5.60		
A-1-SEQ		48,172,000	5.1250 54 27	4/03- 5/20	5.08		
A-2-SEQ	-F	6,021,500	1.7200 30 3	4/03- 5/20	5.08		
A-3-SEQ		85,000,000	5.5000 54 27	4/03-11/10	3.46		
A-4-SEQ		16,239,391	5.5000 54 27	11/10-11/15	9.64		
A-5-SEQ		16,800,000	5.4000 54 27	4/06- 7/27	15.33		
A5A	- I	16,800,000NP	0.0300 54 27	4/06- 7/27	15.33		
A5FEE	- I	16,800,000NP	0.0700 54 27	4/06- 7/27	15.33		
A-6-NAS		53,499,000	5.5000 54 27	4/08- 2/33	11.11		
A7	- I	29,481,150NP	0.0700 54 27	11/10- 2/33	12.30		
A8	- I	29,481,150NP	0.1800 54 27	11/10- 2/33	12.30		
A9		2,500,000	5.0000 54 27	11/10- 8/11	8.05		
A10		1,250,000	5.2500 54 27	11/10- 8/11	8.05		
A11		1,250,000	5.7500 54 27	11/10- 8/11	8.05		
A12		2,500,000	5.0000 54 27	8/11- 8/12	8.90		
A13		1,250,000	5.2500 54 27	8/11- 8/12	8.90		
A14		1,250,000	5.7500 54 27	8/11- 8/12	8.90		
A15		2,000,000	5.2500 54 27	8/12- 3/13	9.69		
A16		3,900,000	5.0000 54 27	3/13- 1/16	11.25		
A17		1,950,000	5.2500 54 27	3/13- 1/16	11.25		
A18		1,950,000	5.7500 54 27	3/13- 1/16	11.25		
A19		2,000,000	5.2500 54 27	1/16- 3/17	13.39		
A20		7,681,150	5.2500 54 27	3/17- 2/33	18.75		
A21		50,000,000	4.5000 54 27	4/03-11/15	4.54		
A22	-F	18,749,998	1.7200 30 3	4/03-11/15	4.54		
A23	-QI	18,749,998NP	6.7800 30 3	4/03-11/15	4.54		
A24		48,930,480	5.0000 54 27	4/03-11/10	3.60		
A25		3,682,000	5.0000 54 27	11/03- 2/05	1.45		
A26	-QI	6,021,500NP	6.7800 30 3	4/03- 5/20	5.08		
A27		48,750,000	4.5000 54 27	4/03-11/10	3.46		
A28	-F	51,223,802	1.6700 30 3	4/03-11/10	3.46		

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A29	-QI	51,223,802NP	6.7300	30	3	4/03-11/10	3.46
A29A	-QI	51,223,802NP	0.1000	30	3	4/03-11/10	3.46
A30		25,000,000	5.2500	54	27	4/03-11/15	4.54
A31		25,000,000	4.2500	54	27	4/03-11/10	3.46
A32		23,000,000	4.0000	54	27	4/03-11/10	3.46
A33		25,730,329	5.0000	54	27	4/03-11/10	3.46
PO-RS		11,351	0.0000	54	27	4/03- 2/33	5.63
X-STP	- I	590,647,845NP	0.5356	54	27	4/03- 2/33	5.60
B-1-PPLO		7,383,098	5.5000	54	27	4/03- 2/33	10.36
B-2-PPLO		3,248,563	5.5000	54	27	4/03- 2/33	10.36
B-3-PPLO		1,771,944	5.5000	54	27	4/03- 2/33	10.36
B-4-PPLO		1,181,296	5.5000	54	27	4/03- 2/33	10.36
B-5-PPLO		885,972	5.5000	54	27	4/03- 2/33	10.36
B-6-PPLO		885,971	5.5000	54	27	4/03- 2/33	10.36

PY Tables

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TRANCHE : A-1-SEQ
SETTLE DATE : 03/28/2003
AMOUNT : 48,172,000
FIRST PAYMENT DATE : 04/25/2003
COUPON : 5.12500

YIELD TABLE

PSA	0	100	300	400	500
99.00000	5.239	5.270	5.340	5.374	5.407
99.06250	5.233	5.262	5.325	5.356	5.386
99.12500	5.228	5.253	5.310	5.337	5.364
99.18750	5.222	5.244	5.294	5.319	5.342
99.25000	5.216	5.236	5.279	5.300	5.321
99.31250	5.211	5.227	5.264	5.282	5.299
99.37500	5.205	5.219	5.249	5.263	5.278
99.43750	5.200	5.210	5.234	5.245	5.256
99.50000	5.194	5.202	5.218	5.227	5.234
99.56250	5.189	5.193	5.203	5.208	5.213
99.62500	5.183	5.185	5.188	5.190	5.191
99.68750	5.177	5.176	5.173	5.171	5.170
99.75000	5.172	5.168	5.158	5.153	5.149
99.81250	5.166	5.159	5.143	5.135	5.127
99.87500	5.161	5.151	5.128	5.116	5.106
99.93750	5.155	5.142	5.113	5.098	5.084
100.00000	5.150	5.134	5.098	5.080	5.063
100.06250	5.144	5.125	5.083	5.062	5.042
100.12500	5.139	5.117	5.068	5.043	5.020
100.18750	5.133	5.108	5.053	5.025	4.999
100.25000	5.128	5.100	5.038	5.007	4.978
100.31250	5.122	5.091	5.023	4.989	4.956
100.37500	5.117	5.083	5.008	4.971	4.935
100.43750	5.111	5.075	4.993	4.953	4.914
100.50000	5.106	5.066	4.978	4.934	4.893
100.56250	5.100	5.058	4.963	4.916	4.872
100.62500	5.095	5.049	4.948	4.898	4.850
100.68750	5.089	5.041	4.933	4.880	4.829
100.75000	5.084	5.033	4.918	4.862	4.808
100.81250	5.078	5.024	4.903	4.844	4.787
100.87500	5.073	5.016	4.889	4.826	4.766
100.93750	5.067	5.008	4.874	4.808	4.745
101.00000	5.062	4.999	4.859	4.790	4.724
WAL	19.08	10.75	5.08	4.02	3.34
DUR @					
100.00000	11.27	7.35	4.14	3.41	2.92
START	4/03	4/03	4/03	4/03	4/03
END	9/32	2/31	5/20	5/16	8/13

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Salomon Smith Barney

TRANCHE : A-3-SEQ

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 85,000,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.50000

PSA	0	100	300	400	500
101.25000	5.408	5.293	5.030	4.919	4.823
101.31250	5.402	5.283	5.010	4.895	4.794
101.37500	5.396	5.272	4.989	4.870	4.766
101.43750	5.390	5.262	4.969	4.846	4.738
101.50000	5.384	5.252	4.949	4.821	4.710
101.56250	5.379	5.241	4.928	4.797	4.681
101.62500	5.373	5.231	4.908	4.772	4.653
101.68750	5.367	5.221	4.888	4.748	4.625
101.75000	5.361	5.211	4.868	4.723	4.597
101.81250	5.355	5.201	4.847	4.699	4.569
101.87500	5.349	5.190	4.827	4.674	4.541
101.93750	5.343	5.180	4.807	4.650	4.513
102.00000	5.337	5.170	4.787	4.626	4.485
102.06250	5.332	5.160	4.767	4.601	4.457
102.12500	5.326	5.150	4.746	4.577	4.429
102.18750	5.320	5.139	4.726	4.553	4.401
102.25000	5.314	5.129	4.706	4.529	4.373
102.31250	5.308	5.119	4.686	4.504	4.345
102.37500	5.302	5.109	4.666	4.480	4.317
102.43750	5.296	5.099	4.646	4.456	4.289
102.50000	5.291	5.089	4.626	4.432	4.262
102.56250	5.285	5.079	4.606	4.408	4.234
102.62500	5.279	5.068	4.586	4.383	4.206
102.68750	5.273	5.058	4.566	4.359	4.178
102.75000	5.267	5.048	4.546	4.335	4.151
102.81250	5.262	5.038	4.526	4.311	4.123
102.87500	5.256	5.028	4.506	4.287	4.095
102.93750	5.250	5.018	4.487	4.263	4.068
103.00000	5.244	5.008	4.467	4.239	4.040
103.06250	5.239	4.998	4.447	4.215	4.013
103.12500	5.233	4.988	4.427	4.191	3.985
103.18750	5.227	4.978	4.407	4.167	3.958
103.25000	5.221	4.968	4.387	4.143	3.930
WAL	17.40	8.07	3.46	2.79	2.39
DUR @					
102.25000	10.43	6.00	3.03	2.51	2.18
START	4/03	4/03	4/03	4/03	4/03
END	10/30	1/23	11/10	12/08	11/07

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Salomon Smith Barney
Fri Mar 21, 2003 19:46:11

TRANCHE : A-6-NAS
SETTLE DATE : 03/28/2003
AMOUNT : 53,499,000
FIRST PAYMENT DATE : 04/25/2003
COUPON : 5.50000

YIELD TABLE

PSA	0	100	300	400	500
100.25000	5.511	5.501	5.485	5.479	5.474
100.31250	5.506	5.495	5.477	5.471	5.465
100.37500	5.501	5.488	5.469	5.462	5.456
100.43750	5.496	5.482	5.462	5.454	5.447
100.50000	5.491	5.476	5.454	5.446	5.438
100.56250	5.485	5.469	5.446	5.437	5.429
100.62500	5.480	5.463	5.438	5.429	5.420
100.68750	5.475	5.457	5.430	5.420	5.411
100.75000	5.470	5.451	5.422	5.412	5.402
100.81250	5.464	5.444	5.415	5.403	5.393
100.87500	5.459	5.438	5.407	5.395	5.385
100.93750	5.454	5.432	5.399	5.387	5.376
101.00000	5.449	5.426	5.391	5.378	5.367
101.06250	5.444	5.419	5.383	5.370	5.358
101.12500	5.439	5.413	5.375	5.361	5.349
101.18750	5.433	5.407	5.368	5.353	5.340
101.25000	5.428	5.401	5.360	5.345	5.331
101.31250	5.423	5.395	5.352	5.336	5.322
101.37500	5.418	5.388	5.344	5.328	5.313
101.43750	5.413	5.382	5.337	5.320	5.304
101.50000	5.408	5.376	5.329	5.311	5.296
101.56250	5.402	5.370	5.321	5.303	5.287
101.62500	5.397	5.364	5.313	5.295	5.278
101.68750	5.392	5.357	5.306	5.286	5.269
101.75000	5.387	5.351	5.298	5.278	5.260
101.81250	5.382	5.345	5.290	5.270	5.251
101.87500	5.377	5.339	5.282	5.261	5.243
101.93750	5.372	5.333	5.275	5.253	5.234
102.00000	5.367	5.327	5.267	5.245	5.225
102.06250	5.361	5.321	5.259	5.237	5.216
102.12500	5.356	5.314	5.252	5.228	5.207
102.18750	5.351	5.308	5.244	5.220	5.199
102.25000	5.346	5.302	5.236	5.212	5.190
WAL	21.09	15.76	11.11	9.98	9.15
DUR @					
101.25000	11.91	9.90	7.90	7.35	6.92
START	4/08	4/08	4/08	4/08	4/08
END	2/33	2/33	2/33	2/33	2/33

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Salomon Smith Barney
 Fri Mar 21, 2003 19:46:11

TRANCHE : A9

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 2,500,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.00000

PSA	0	100	300	400	500
98.75000	5.115	5.126	5.195	5.236	5.274
98.81250	5.111	5.121	5.185	5.223	5.259
98.87500	5.107	5.116	5.175	5.211	5.244
98.93750	5.102	5.111	5.165	5.198	5.228
99.00000	5.098	5.106	5.156	5.186	5.213
99.06250	5.094	5.101	5.146	5.173	5.198
99.12500	5.089	5.096	5.136	5.161	5.183
99.18750	5.085	5.091	5.127	5.148	5.168
99.25000	5.081	5.086	5.117	5.136	5.153
99.31250	5.077	5.081	5.107	5.123	5.138
99.37500	5.072	5.076	5.097	5.111	5.123
99.43750	5.068	5.071	5.088	5.098	5.108
99.50000	5.064	5.066	5.078	5.086	5.092
99.56250	5.059	5.061	5.068	5.073	5.077
99.62500	5.055	5.056	5.059	5.061	5.062
99.68750	5.051	5.051	5.049	5.048	5.047
99.75000	5.047	5.046	5.040	5.036	5.032
99.81250	5.042	5.041	5.030	5.023	5.017
99.87500	5.038	5.036	5.020	5.011	5.002
99.93750	5.034	5.031	5.011	4.999	4.987
100.00000	5.030	5.026	5.001	4.986	4.972
100.06250	5.026	5.021	4.991	4.974	4.957
100.12500	5.021	5.016	4.982	4.961	4.942
100.18750	5.017	5.011	4.972	4.949	4.928
100.25000	5.013	5.006	4.963	4.937	4.913
100.31250	5.009	5.001	4.953	4.924	4.898
100.37500	5.004	4.996	4.943	4.912	4.883
100.43750	5.000	4.991	4.934	4.900	4.868
100.50000	4.996	4.986	4.924	4.887	4.853
100.56250	4.992	4.981	4.915	4.875	4.838
100.62500	4.988	4.977	4.905	4.863	4.823
100.68750	4.983	4.972	4.896	4.850	4.808
100.75000	4.979	4.967	4.886	4.838	4.794
WAL	27.80	20.52	8.05	5.94	4.78
DUR @					
99.75000	14.69	12.55	6.47	5.02	4.16
START	10/30	1/23	11/10	12/08	11/07
END	3/31	6/24	8/11	5/09	2/08

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Salomon Smith Barney
 Fri Mar 21, 2003 19:46:11

TRANCHE : A10
 SETTLE DATE : 03/28/2003
 AMOUNT : 1,250,000
 FIRST PAYMENT DATE : 04/25/2003
 COUPON : 5.25000

YIELD TABLE

PSA	0	100	300	400	500
98.75000	5.371	5.382	5.449	5.489	5.527
98.81250	5.367	5.376	5.439	5.477	5.511
98.87500	5.362	5.371	5.429	5.464	5.496
98.93750	5.358	5.366	5.419	5.451	5.481
99.00000	5.353	5.361	5.410	5.439	5.466
99.06250	5.349	5.356	5.400	5.426	5.450
99.12500	5.345	5.351	5.390	5.413	5.435
99.18750	5.340	5.346	5.380	5.401	5.420
99.25000	5.336	5.340	5.370	5.388	5.405
99.31250	5.331	5.335	5.361	5.376	5.390
99.37500	5.327	5.330	5.351	5.363	5.374
99.43750	5.323	5.325	5.341	5.350	5.359
99.50000	5.318	5.320	5.331	5.338	5.344
99.56250	5.314	5.315	5.321	5.325	5.329
99.62500	5.310	5.310	5.312	5.313	5.314
99.68750	5.305	5.305	5.302	5.300	5.299
99.75000	5.301	5.300	5.292	5.288	5.284
99.81250	5.296	5.295	5.282	5.275	5.268
99.87500	5.292	5.289	5.273	5.263	5.253
99.93750	5.288	5.284	5.263	5.250	5.238
100.00000	5.283	5.279	5.253	5.238	5.223
100.06250	5.279	5.274	5.244	5.225	5.208
100.12500	5.275	5.269	5.234	5.213	5.193
100.18750	5.270	5.264	5.224	5.200	5.178
100.25000	5.266	5.259	5.214	5.188	5.163
100.31250	5.262	5.254	5.205	5.175	5.148
100.37500	5.257	5.249	5.195	5.163	5.133
100.43750	5.253	5.244	5.185	5.150	5.118
100.50000	5.249	5.239	5.176	5.138	5.103
100.56250	5.244	5.234	5.166	5.126	5.088
100.62500	5.240	5.229	5.157	5.113	5.073
100.68750	5.236	5.224	5.147	5.101	5.058
100.75000	5.231	5.219	5.137	5.088	5.043
WAL	27.80	20.52	8.05	5.94	4.78
DUR @					
99.75000	14.29	12.27	6.41	4.98	4.13
START	10/30	1/23	11/10	12/08	11/07
END	3/31	6/24	8/11	5/09	2/08

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Salomon Smith Barney
Fri Mar 21, 2003 19:46:11

TRANCHE : A11

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 1,250,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.75000

PSA	0	100	300	400	500
98.75000	5.884	5.894	5.958	5.997	6.033
98.81250	5.879	5.888	5.948	5.984	6.018
98.87500	5.874	5.883	5.938	5.971	6.002
98.93750	5.870	5.877	5.928	5.958	5.987
99.00000	5.865	5.872	5.918	5.946	5.971
99.06250	5.860	5.867	5.908	5.933	5.956
99.12500	5.856	5.861	5.898	5.920	5.940
99.18750	5.851	5.856	5.888	5.907	5.925
99.25000	5.846	5.851	5.878	5.894	5.909
99.31250	5.842	5.845	5.868	5.881	5.894
99.37500	5.837	5.840	5.858	5.869	5.879
99.43750	5.833	5.835	5.848	5.856	5.863
99.50000	5.828	5.829	5.838	5.843	5.848
99.56250	5.823	5.824	5.828	5.830	5.833
99.62500	5.819	5.819	5.818	5.818	5.817
99.68750	5.814	5.813	5.808	5.805	5.802
99.75000	5.809	5.808	5.798	5.792	5.787
99.81250	5.805	5.803	5.788	5.779	5.771
99.87500	5.800	5.797	5.778	5.767	5.756
99.93750	5.796	5.792	5.768	5.754	5.741
100.00000	5.791	5.787	5.758	5.741	5.725
100.06250	5.786	5.781	5.748	5.729	5.710
100.12500	5.782	5.776	5.739	5.716	5.695
100.18750	5.777	5.771	5.729	5.703	5.680
100.25000	5.773	5.766	5.719	5.691	5.664
100.31250	5.768	5.760	5.709	5.678	5.649
100.37500	5.764	5.755	5.699	5.665	5.634
100.43750	5.759	5.750	5.689	5.653	5.619
100.50000	5.754	5.745	5.679	5.640	5.604
100.56250	5.750	5.739	5.669	5.627	5.589
100.62500	5.745	5.734	5.660	5.615	5.573
100.68750	5.741	5.729	5.650	5.602	5.558
100.75000	5.736	5.724	5.640	5.590	5.543
WAL	27.80	20.52	8.05	5.94	4.78
DUR @					
99.75000	13.54	11.75	6.28	4.90	4.07
START	10/30	1/23	11/10	12/08	11/07
END	3/31	6/24	8/11	5/09	2/08

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TRANCHE : A12

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 2,500,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.00000

PSA	0	100	300	400	500
98.75000	5.115	5.123	5.184	5.224	5.263
98.81250	5.110	5.118	5.175	5.213	5.248
98.87500	5.106	5.113	5.166	5.201	5.234
98.93750	5.102	5.108	5.157	5.189	5.220
99.00000	5.098	5.104	5.148	5.177	5.205
99.06250	5.093	5.099	5.139	5.166	5.191
99.12500	5.089	5.094	5.130	5.154	5.176
99.18750	5.085	5.089	5.121	5.142	5.162
99.25000	5.081	5.084	5.112	5.130	5.148
99.31250	5.076	5.080	5.103	5.119	5.133
99.37500	5.072	5.075	5.094	5.107	5.119
99.43750	5.068	5.070	5.085	5.095	5.105
99.50000	5.064	5.065	5.076	5.084	5.090
99.56250	5.059	5.060	5.067	5.072	5.076
99.62500	5.055	5.056	5.058	5.060	5.062
99.68750	5.051	5.051	5.049	5.048	5.048
99.75000	5.047	5.046	5.041	5.037	5.033
99.81250	5.043	5.041	5.032	5.025	5.019
99.87500	5.038	5.036	5.023	5.014	5.005
99.93750	5.034	5.032	5.014	5.002	4.991
100.00000	5.030	5.027	5.005	4.990	4.976
100.06250	5.026	5.022	4.996	4.979	4.962
100.12500	5.022	5.017	4.987	4.967	4.948
100.18750	5.017	5.013	4.978	4.955	4.934
100.25000	5.013	5.008	4.970	4.944	4.920
100.31250	5.009	5.003	4.961	4.932	4.906
100.37500	5.005	4.998	4.952	4.921	4.891
100.43750	5.001	4.994	4.943	4.909	4.877
100.50000	4.996	4.989	4.934	4.898	4.863
100.56250	4.992	4.984	4.926	4.886	4.849
100.62500	4.988	4.979	4.917	4.874	4.835
100.68750	4.984	4.975	4.908	4.863	4.821
100.75000	4.980	4.970	4.899	4.851	4.807
WAL	28.25	22.03	8.90	6.40	5.07
DUR @					
99.75000	14.80	13.06	7.02	5.35	4.38
START	3/31	6/24	8/11	5/09	2/08
END	9/31	1/26	8/12	11/09	6/08

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Salomon Smith Barney
Fri Mar 21, 2003 19:46:11

TRANCHE : A13

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 1,250,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.25000

PSA	0	100	300	400	500
98.75000	5.371	5.379	5.438	5.478	5.516
98.81250	5.366	5.374	5.429	5.466	5.501
98.87500	5.362	5.369	5.420	5.454	5.487
98.93750	5.358	5.364	5.411	5.443	5.472
99.00000	5.353	5.359	5.402	5.431	5.458
99.06250	5.349	5.354	5.393	5.419	5.443
99.12500	5.344	5.349	5.384	5.407	5.429
99.18750	5.340	5.344	5.375	5.395	5.414
99.25000	5.336	5.339	5.365	5.383	5.400
99.31250	5.331	5.334	5.356	5.371	5.385
99.37500	5.327	5.329	5.347	5.360	5.371
99.43750	5.323	5.324	5.338	5.348	5.357
99.50000	5.318	5.320	5.329	5.336	5.342
99.56250	5.314	5.315	5.320	5.324	5.328
99.62500	5.309	5.310	5.311	5.312	5.313
99.68750	5.305	5.305	5.302	5.301	5.299
99.75000	5.301	5.300	5.293	5.289	5.285
99.81250	5.296	5.295	5.284	5.277	5.270
99.87500	5.292	5.290	5.275	5.265	5.256
99.93750	5.288	5.285	5.266	5.254	5.242
100.00000	5.283	5.280	5.257	5.242	5.227
100.06250	5.279	5.276	5.248	5.230	5.213
100.12500	5.275	5.271	5.240	5.219	5.199
100.18750	5.271	5.266	5.231	5.207	5.185
100.25000	5.266	5.261	5.222	5.195	5.170
100.31250	5.262	5.256	5.213	5.183	5.156
100.37500	5.258	5.251	5.204	5.172	5.142
100.43750	5.253	5.246	5.195	5.160	5.128
100.50000	5.249	5.242	5.186	5.148	5.113
100.56250	5.245	5.237	5.177	5.137	5.099
100.62500	5.240	5.232	5.168	5.125	5.085
100.68750	5.236	5.227	5.159	5.114	5.071
100.75000	5.232	5.222	5.150	5.102	5.057
WAL	28.25	22.03	8.90	6.40	5.07
DUR @					
99.75000	14.39	12.76	6.94	5.31	4.35
START	3/31	6/24	8/11	5/09	2/08
END	9/31	1/26	8/12	11/09	6/08

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Salomon Smith Barney
Fri Mar 21, 2003 19:46:11

TRANCHE : A14

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 1,250,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.75000

PSA	0	100	300	400	500
98.75000	5.883	5.891	5.948	5.986	6.022
98.81250	5.879	5.886	5.938	5.974	6.008
98.87500	5.874	5.881	5.929	5.962	5.993
98.93750	5.869	5.875	5.920	5.950	5.978
99.00000	5.865	5.870	5.910	5.938	5.964
99.06250	5.860	5.865	5.901	5.926	5.949
99.12500	5.856	5.860	5.892	5.914	5.934
99.18750	5.851	5.855	5.883	5.902	5.920
99.25000	5.846	5.849	5.873	5.890	5.905
99.31250	5.842	5.844	5.864	5.878	5.890
99.37500	5.837	5.839	5.855	5.866	5.876
99.43750	5.832	5.834	5.846	5.854	5.861
99.50000	5.828	5.829	5.837	5.842	5.847
99.56250	5.823	5.824	5.827	5.830	5.832
99.62500	5.819	5.819	5.818	5.818	5.817
99.68750	5.814	5.814	5.809	5.806	5.803
99.75000	5.810	5.808	5.800	5.794	5.788
99.81250	5.805	5.803	5.790	5.782	5.774
99.87500	5.800	5.798	5.781	5.770	5.759
99.93750	5.796	5.793	5.772	5.758	5.745
100.00000	5.791	5.788	5.763	5.746	5.730
100.06250	5.787	5.783	5.754	5.734	5.716
100.12500	5.782	5.778	5.745	5.722	5.701
100.18750	5.778	5.773	5.736	5.710	5.687
100.25000	5.773	5.768	5.726	5.698	5.672
100.31250	5.768	5.762	5.717	5.687	5.658
100.37500	5.764	5.757	5.708	5.675	5.643
100.43750	5.759	5.752	5.699	5.663	5.629
100.50000	5.755	5.747	5.690	5.651	5.614
100.56250	5.750	5.742	5.681	5.639	5.600
100.62500	5.746	5.737	5.672	5.627	5.586
100.68750	5.741	5.732	5.663	5.615	5.571
100.75000	5.737	5.727	5.654	5.604	5.557
WAL	28.25	22.03	8.90	6.40	5.07
DUR @					
99.75000	13.62	12.18	6.79	5.22	4.29
START	3/31	6/24	8/11	5/09	2/08
END	9/31	1/26	8/12	11/09	6/08

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Salomon Smith Barney

Fri Mar 21, 2003 19:46:11

TRANCHE : A15

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 2,000,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.25000

PSA	0	100	300	400	500
98.75000	5.370	5.377	5.430	5.470	5.507
98.81250	5.366	5.372	5.421	5.459	5.493
98.87500	5.362	5.367	5.413	5.448	5.479
98.93750	5.357	5.362	5.404	5.436	5.465
99.00000	5.353	5.358	5.396	5.425	5.451
99.06250	5.349	5.353	5.387	5.414	5.438
99.12500	5.344	5.348	5.379	5.402	5.424
99.18750	5.340	5.343	5.370	5.391	5.410
99.25000	5.335	5.338	5.362	5.380	5.396
99.31250	5.331	5.334	5.353	5.368	5.382
99.37500	5.327	5.329	5.345	5.357	5.368
99.43750	5.322	5.324	5.336	5.346	5.355
99.50000	5.318	5.319	5.328	5.335	5.341
99.56250	5.314	5.314	5.320	5.323	5.327
99.62500	5.309	5.310	5.311	5.312	5.313
99.68750	5.305	5.305	5.303	5.301	5.299
99.75000	5.301	5.300	5.294	5.290	5.286
99.81250	5.297	5.295	5.286	5.279	5.272
99.87500	5.292	5.291	5.277	5.267	5.258
99.93750	5.288	5.286	5.269	5.256	5.245
100.00000	5.284	5.281	5.261	5.245	5.231
100.06250	5.279	5.276	5.252	5.234	5.217
100.12500	5.275	5.272	5.244	5.223	5.203
100.18750	5.271	5.267	5.236	5.212	5.190
100.25000	5.266	5.262	5.227	5.200	5.176
100.31250	5.262	5.257	5.219	5.189	5.162
100.37500	5.258	5.253	5.210	5.178	5.149
100.43750	5.254	5.248	5.202	5.167	5.135
100.50000	5.249	5.243	5.194	5.156	5.121
100.56250	5.245	5.239	5.185	5.145	5.108
100.62500	5.241	5.234	5.177	5.134	5.094
100.68750	5.237	5.229	5.169	5.123	5.081
100.75000	5.232	5.224	5.160	5.112	5.067
WAL	28.55	23.18	9.69	6.78	5.33
DUR @					
99.75000	14.46	13.10	7.42	5.57	4.54
START	9/31	1/26	8/12	11/09	6/08
END	11/31	9/26	3/13	2/10	8/08

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Salomon Smith Barney
 Fri Mar 21, 2003 19:46:11

TRANCHE : A16

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 3,900,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.00000

PSA	0	100	300	400	500
98.75000	5.114	5.119	5.162	5.203	5.241
98.81250	5.110	5.114	5.155	5.193	5.228
98.87500	5.106	5.109	5.147	5.182	5.215
98.93750	5.101	5.105	5.140	5.172	5.202
99.00000	5.097	5.100	5.132	5.162	5.189
99.06250	5.093	5.096	5.125	5.151	5.176
99.12500	5.089	5.091	5.117	5.141	5.163
99.18750	5.084	5.087	5.110	5.131	5.151
99.25000	5.080	5.082	5.102	5.121	5.138
99.31250	5.076	5.078	5.095	5.110	5.125
99.37500	5.072	5.073	5.087	5.100	5.112
99.43750	5.068	5.069	5.080	5.090	5.099
99.50000	5.064	5.064	5.072	5.080	5.086
99.56250	5.059	5.060	5.065	5.069	5.074
99.62500	5.055	5.055	5.057	5.059	5.061
99.68750	5.051	5.051	5.050	5.049	5.048
99.75000	5.047	5.046	5.042	5.039	5.035
99.81250	5.043	5.042	5.035	5.029	5.023
99.87500	5.038	5.037	5.028	5.018	5.010
99.93750	5.034	5.033	5.020	5.008	4.997
100.00000	5.030	5.029	5.013	4.998	4.984
100.06250	5.026	5.024	5.005	4.988	4.972
100.12500	5.022	5.020	4.998	4.978	4.959
100.18750	5.018	5.015	4.991	4.968	4.946
100.25000	5.014	5.011	4.983	4.957	4.934
100.31250	5.009	5.006	4.976	4.947	4.921
100.37500	5.005	5.002	4.968	4.937	4.908
100.43750	5.001	4.997	4.961	4.927	4.896
100.50000	4.997	4.993	4.954	4.917	4.883
100.56250	4.993	4.989	4.946	4.907	4.870
100.62500	4.989	4.984	4.939	4.897	4.858
100.68750	4.985	4.980	4.932	4.887	4.845
100.75000	4.981	4.975	4.924	4.877	4.832
WAL	28.96	24.96	11.25	7.51	5.76
DUR @					
99.75000	14.97	13.95	8.40	6.12	4.89
START	11/31	9/26	3/13	2/10	8/08
END	7/32	9/29	1/16	7/11	5/09

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Salomon Smith Barney
 Fri May 21, 2003 19:46:11

TRANCHE : A17

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 1,950,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.25000

PSA	0	100	300	400	500
98.75000	5.370	5.374	5.417	5.457	5.494
98.81250	5.366	5.370	5.409	5.447	5.481
98.87500	5.361	5.365	5.402	5.436	5.468
98.93750	5.357	5.360	5.394	5.426	5.455
99.00000	5.353	5.356	5.386	5.415	5.442
99.06250	5.348	5.351	5.379	5.405	5.429
99.12500	5.344	5.347	5.371	5.395	5.416
99.18750	5.340	5.342	5.364	5.384	5.403
99.25000	5.335	5.337	5.356	5.374	5.390
99.31250	5.331	5.333	5.349	5.364	5.377
99.37500	5.327	5.328	5.341	5.353	5.364
99.43750	5.322	5.323	5.333	5.343	5.352
99.50000	5.318	5.319	5.326	5.333	5.339
99.56250	5.314	5.314	5.318	5.322	5.326
99.62500	5.309	5.310	5.311	5.312	5.313
99.68750	5.305	5.305	5.303	5.302	5.300
99.75000	5.301	5.300	5.296	5.291	5.287
99.81250	5.297	5.296	5.288	5.281	5.274
99.87500	5.292	5.291	5.281	5.271	5.261
99.93750	5.288	5.287	5.273	5.260	5.249
100.00000	5.284	5.282	5.266	5.250	5.236
100.06250	5.279	5.277	5.258	5.240	5.223
100.12500	5.275	5.273	5.251	5.230	5.210
100.18750	5.271	5.268	5.243	5.219	5.197
100.25000	5.267	5.264	5.236	5.209	5.185
100.31250	5.262	5.259	5.228	5.199	5.172
100.37500	5.258	5.255	5.221	5.189	5.159
100.43750	5.254	5.250	5.213	5.178	5.146
100.50000	5.250	5.246	5.206	5.168	5.134
100.56250	5.245	5.241	5.198	5.158	5.121
100.62500	5.241	5.237	5.191	5.148	5.108
100.68750	5.237	5.232	5.183	5.138	5.095
100.75000	5.233	5.227	5.176	5.127	5.083
WAL	28.96	24.96	11.25	7.51	5.76
DUR @					
99.75000	14.55	13.59	8.29	6.06	4.85
START	11/31	9/26	3/13	2/10	8/08
END	7/32	9/29	1/16	7/11	5/09

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Salomon Smith Barney

Fri Mar 21, 2003 19:46:11

TRANCHE : A18

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 1,950,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.75000

PSA	0	100	300	400	500
98.75000	5.883	5.887	5.927	5.966	6.002
98.81250	5.878	5.882	5.920	5.955	5.988
98.87500	5.874	5.877	5.912	5.945	5.975
98.93750	5.869	5.872	5.904	5.934	5.962
99.00000	5.864	5.867	5.896	5.923	5.949
99.06250	5.860	5.862	5.888	5.913	5.936
99.12500	5.855	5.858	5.880	5.902	5.922
99.18750	5.851	5.853	5.873	5.892	5.909
99.25000	5.846	5.848	5.865	5.881	5.896
99.31250	5.841	5.843	5.857	5.871	5.883
99.37500	5.837	5.838	5.849	5.860	5.870
99.43750	5.832	5.833	5.842	5.849	5.857
99.50000	5.828	5.828	5.834	5.839	5.844
99.56250	5.823	5.824	5.826	5.828	5.831
99.62500	5.819	5.819	5.818	5.818	5.818
99.68750	5.814	5.814	5.811	5.807	5.804
99.75000	5.810	5.809	5.803	5.797	5.791
99.81250	5.805	5.804	5.795	5.786	5.778
99.87500	5.801	5.799	5.787	5.776	5.765
99.93750	5.796	5.795	5.780	5.765	5.752
100.00000	5.792	5.790	5.772	5.755	5.739
100.06250	5.787	5.785	5.764	5.744	5.726
100.12500	5.783	5.780	5.756	5.734	5.713
100.18750	5.778	5.775	5.749	5.724	5.700
100.25000	5.773	5.771	5.741	5.713	5.687
100.31250	5.769	5.766	5.733	5.703	5.674
100.37500	5.765	5.761	5.726	5.692	5.661
100.43750	5.760	5.756	5.718	5.682	5.648
100.50000	5.756	5.751	5.710	5.671	5.635
100.56250	5.751	5.747	5.703	5.661	5.623
100.62500	5.747	5.742	5.695	5.651	5.610
100.68750	5.742	5.737	5.687	5.640	5.597
100.75000	5.738	5.732	5.680	5.630	5.584
WAL	28.96	24.96	11.25	7.51	5.76
DUR @					
99.75000	13.76	12.92	8.06	5.94	4.78
START	11/31	9/26	3/13	2/10	8/08
END	7/32	9/29	1/16	7/11	5/09

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Salomon Smith Barney
Fri Mar 21, 2003 19:46:11

TRANCHE : A19

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 2,000,000

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.25000

PSA	0	100	300	400	500
98.75000	5.370	5.372	5.404	5.441	5.480
98.81250	5.365	5.368	5.397	5.432	5.468
98.87500	5.361	5.363	5.391	5.423	5.456
98.93750	5.357	5.359	5.384	5.413	5.444
99.00000	5.352	5.354	5.377	5.404	5.432
99.06250	5.348	5.350	5.371	5.395	5.420
99.12500	5.344	5.345	5.364	5.386	5.408
99.18750	5.339	5.341	5.357	5.376	5.396
99.25000	5.335	5.336	5.350	5.367	5.384
99.31250	5.331	5.332	5.344	5.358	5.372
99.37500	5.327	5.327	5.337	5.348	5.360
99.43750	5.322	5.323	5.330	5.339	5.348
99.50000	5.318	5.318	5.324	5.330	5.336
99.56250	5.314	5.314	5.317	5.321	5.324
99.62500	5.309	5.310	5.310	5.311	5.313
99.68750	5.305	5.305	5.304	5.302	5.301
99.75000	5.301	5.301	5.297	5.293	5.289
99.81250	5.297	5.296	5.290	5.284	5.277
99.87500	5.292	5.292	5.284	5.275	5.265
99.93750	5.288	5.287	5.277	5.265	5.253
100.00000	5.284	5.283	5.271	5.256	5.241
100.06250	5.280	5.279	5.264	5.247	5.229
100.12500	5.275	5.274	5.257	5.238	5.217
100.18750	5.271	5.270	5.251	5.229	5.205
100.25000	5.267	5.265	5.244	5.219	5.194
100.31250	5.263	5.261	5.238	5.210	5.182
100.37500	5.258	5.257	5.231	5.201	5.170
100.43750	5.254	5.252	5.224	5.192	5.158
100.50000	5.250	5.248	5.218	5.183	5.146
100.56250	5.246	5.243	5.211	5.174	5.135
100.62500	5.242	5.239	5.205	5.165	5.123
100.68750	5.237	5.235	5.198	5.155	5.111
100.75000	5.233	5.230	5.191	5.146	5.099
WAL	29.37	26.91	13.39	8.62	6.30
DUR @					
99.75000	14.64	14.08	9.39	6.77	5.24
START	7/32	9/29	1/16	7/11	5/09
END	8/32	7/30	3/17	2/12	8/09

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Salomon Smith Barney

Fri Mar 21, 2003 19:46:11

TRANCHE : A20

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 7,681,150

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.25000

PSA	0	100	300	400	500
98.75000	5.369	5.370	5.386	5.409	5.461
98.81250	5.365	5.366	5.381	5.402	5.451
98.87500	5.361	5.361	5.375	5.395	5.440
98.93750	5.356	5.357	5.370	5.388	5.429
99.00000	5.352	5.353	5.365	5.381	5.419
99.06250	5.348	5.348	5.359	5.374	5.408
99.12500	5.344	5.344	5.354	5.367	5.397
99.18750	5.339	5.340	5.348	5.360	5.386
99.25000	5.335	5.335	5.343	5.353	5.376
99.31250	5.331	5.331	5.337	5.346	5.365
99.37500	5.326	5.327	5.332	5.339	5.355
99.43750	5.322	5.322	5.326	5.332	5.344
99.50000	5.318	5.318	5.321	5.325	5.333
99.56250	5.314	5.314	5.315	5.318	5.323
99.62500	5.309	5.309	5.310	5.311	5.312
99.68750	5.305	5.305	5.304	5.304	5.301
99.75000	5.301	5.301	5.299	5.297	5.291
99.81250	5.297	5.297	5.294	5.290	5.280
99.87500	5.292	5.292	5.288	5.283	5.270
99.93750	5.288	5.288	5.283	5.276	5.259
100.00000	5.284	5.284	5.277	5.269	5.248
100.06250	5.280	5.279	5.272	5.262	5.238
100.12500	5.276	5.275	5.267	5.255	5.227
100.18750	5.271	5.271	5.261	5.248	5.217
100.25000	5.267	5.267	5.256	5.241	5.206
100.31250	5.263	5.262	5.250	5.234	5.196
100.37500	5.259	5.258	5.245	5.227	5.185
100.43750	5.255	5.254	5.240	5.220	5.175
100.50000	5.250	5.250	5.234	5.213	5.164
100.56250	5.246	5.245	5.229	5.206	5.154
100.62500	5.242	5.241	5.224	5.199	5.143
100.68750	5.238	5.237	5.218	5.192	5.133
100.75000	5.234	5.233	5.213	5.186	5.122
WAL	29.70	28.83	18.75	12.82	7.26
DUR @					
99.75000	14.71	14.52	11.50	8.94	5.89
START	8/32	7/30	3/17	2/12	8/09
END	2/33	2/33	2/33	2/33	2/12

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Salomon Smith Barney

TRANCHE : A22 -F

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 18,749,998

FIRST PAYMENT DATE : 04/25/2003

COUPON : 1.72000

FORMULA : LIB1 + 0.45000

CAP : 8.50000%

FLOOR : 0.45000%

PSA	0	100	300	400	500
99.25000	1.774	1.807	1.903	1.953	1.997
99.31250	1.770	1.801	1.888	1.934	1.974
99.37500	1.766	1.794	1.873	1.915	1.951
99.43750	1.762	1.787	1.859	1.896	1.929
99.50000	1.758	1.780	1.844	1.877	1.906
99.56250	1.754	1.773	1.829	1.858	1.884
99.62500	1.750	1.767	1.814	1.839	1.861
99.68750	1.746	1.760	1.800	1.820	1.838
99.75000	1.742	1.753	1.785	1.801	1.816
99.81250	1.738	1.746	1.770	1.783	1.793
99.87500	1.734	1.740	1.755	1.764	1.771
99.93750	1.730	1.733	1.741	1.745	1.749
100.00000	1.726	1.726	1.726	1.726	1.726
100.06250	1.722	1.719	1.712	1.707	1.704
100.12500	1.718	1.713	1.697	1.689	1.681
100.18750	1.714	1.706	1.682	1.670	1.659
100.25000	1.710	1.699	1.668	1.651	1.637
100.31250	1.707	1.693	1.653	1.632	1.614
100.37500	1.703	1.686	1.639	1.614	1.592
100.43750	1.699	1.679	1.624	1.595	1.570
100.50000	1.695	1.673	1.609	1.576	1.548
100.56250	1.691	1.666	1.595	1.558	1.525
100.62500	1.687	1.659	1.580	1.539	1.503
100.68750	1.683	1.653	1.566	1.520	1.481
100.75000	1.679	1.646	1.551	1.502	1.459
100.81250	1.675	1.639	1.537	1.483	1.437
100.87500	1.672	1.633	1.523	1.465	1.414
100.93750	1.668	1.626	1.508	1.446	1.392
101.00000	1.664	1.619	1.494	1.428	1.370
101.06250	1.660	1.613	1.479	1.409	1.348
101.12500	1.656	1.606	1.465	1.391	1.326
101.18750	1.652	1.600	1.450	1.372	1.304
101.25000	1.648	1.593	1.436	1.354	1.282
WAL	19.34	10.67	4.54	3.49	2.90
DUR @					
100.25000	15.93	9.30	4.27	3.33	2.79
START	4/03	4/03	4/03	4/03	4/03
END	6/32	7/29	11/15	6/11	5/09

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Salomon Smith Barney
Fri Mar 21, 2003 19:46:11

TRANCHE : A24

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 48,930,480

FIRST PAYMENT DATE : 04/25/2003

COUPON : 5.00000

PSA	0	100	300	400	500
101.25000	4.890	4.756	4.556	4.453	4.364
101.31250	4.884	4.744	4.537	4.430	4.337
101.37500	4.877	4.733	4.518	4.407	4.310
101.43750	4.871	4.721	4.498	4.383	4.283
101.50000	4.865	4.710	4.479	4.360	4.257
101.56250	4.858	4.698	4.460	4.337	4.230
101.62500	4.852	4.687	4.441	4.314	4.203
101.68750	4.846	4.675	4.421	4.290	4.176
101.75000	4.840	4.664	4.402	4.267	4.150
101.81250	4.833	4.652	4.383	4.244	4.123
101.87500	4.827	4.641	4.364	4.221	4.096
101.93750	4.821	4.629	4.344	4.198	4.070
102.00000	4.815	4.618	4.325	4.175	4.043
102.06250	4.808	4.606	4.306	4.151	4.017
102.12500	4.802	4.595	4.287	4.128	3.990
102.18750	4.796	4.583	4.268	4.105	3.963
102.25000	4.790	4.572	4.249	4.082	3.937
102.31250	4.783	4.561	4.230	4.059	3.910
102.37500	4.777	4.549	4.211	4.036	3.884
102.43750	4.771	4.538	4.192	4.013	3.858
102.50000	4.765	4.527	4.173	3.990	3.831
102.56250	4.758	4.515	4.154	3.967	3.805
102.62500	4.752	4.504	4.135	3.944	3.778
102.68750	4.746	4.493	4.116	3.921	3.752
102.75000	4.740	4.481	4.097	3.899	3.726
102.81250	4.734	4.470	4.078	3.876	3.699
102.87500	4.727	4.459	4.059	3.853	3.673
102.93750	4.721	4.447	4.040	3.830	3.647
103.00000	4.715	4.436	4.021	3.807	3.621
103.06250	4.709	4.425	4.002	3.784	3.595
103.12500	4.703	4.414	3.983	3.762	3.568
103.18750	4.697	4.402	3.965	3.739	3.542
103.25000	4.690	4.391	3.946	3.716	3.516
WAL	14.75	6.67	3.60	2.92	2.50
DUR @					
102.25000	9.76	5.35	3.19	2.64	2.30
START	4/03	4/03	4/03	4/03	4/03
END	5/27	1/18	11/10	12/08	11/07

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Salomon Smith Barney
 Fri Mar 21, 2003 19:46:11
 TRANCHE : A27
 SETTLE DATE : 03/28/2003
 AMOUNT : 48,750,000
 FIRST PAYMENT DATE : 04/25/2003
 COUPON : 4.50000

YIELD TABLE

PSA	0	100	300	400	500
100.00000	4.516	4.494	4.445	4.424	4.406
100.06250	4.510	4.484	4.425	4.400	4.378
100.12500	4.505	4.474	4.404	4.375	4.350
100.18750	4.499	4.464	4.384	4.351	4.321
100.25000	4.494	4.454	4.364	4.326	4.293
100.31250	4.488	4.444	4.344	4.302	4.265
100.37500	4.482	4.434	4.324	4.277	4.237
100.43750	4.477	4.425	4.304	4.253	4.208
100.50000	4.471	4.415	4.283	4.228	4.180
100.56250	4.466	4.405	4.263	4.204	4.152
100.62500	4.460	4.395	4.243	4.180	4.124
100.68750	4.455	4.385	4.223	4.155	4.096
100.75000	4.449	4.375	4.203	4.131	4.068
100.81250	4.444	4.365	4.183	4.107	4.040
100.87500	4.438	4.355	4.163	4.083	4.012
100.93750	4.433	4.345	4.143	4.058	3.984
101.00000	4.428	4.336	4.123	4.034	3.956
101.06250	4.422	4.326	4.103	4.010	3.928
101.12500	4.417	4.316	4.083	3.986	3.900
101.18750	4.411	4.306	4.063	3.962	3.873
101.25000	4.406	4.296	4.043	3.937	3.845
101.31250	4.400	4.287	4.024	3.913	3.817
101.37500	4.395	4.277	4.004	3.889	3.789
101.43750	4.389	4.267	3.984	3.865	3.761
101.50000	4.384	4.257	3.964	3.841	3.734
101.56250	4.379	4.247	3.944	3.817	3.706
101.62500	4.373	4.238	3.924	3.793	3.678
101.68750	4.368	4.228	3.905	3.769	3.651
101.75000	4.362	4.218	3.885	3.745	3.623
101.81250	4.357	4.209	3.865	3.721	3.596
101.87500	4.351	4.199	3.846	3.697	3.568
101.93750	4.346	4.189	3.826	3.673	3.540
102.00000	4.341	4.179	3.806	3.650	3.513
WAL	17.40	8.07	3.46	2.79	2.39
DUR @					
101.00000	11.28	6.27	3.09	2.55	2.21
START	4/03	4/03	4/03	4/03	4/03
END	10/30	1/23	11/10	12/08	11/07

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Salomon Smith Barney

TRANCHE : A29 -QI

YIELD TABLE

SETTLE DATE : 03/28/2003

AMOUNT : 51,223,802

FIRST PAYMENT DATE : 04/25/2003

COUPON : 6.73000

FORMULA : 8.00000 - 1.00000 * LIB1

CAP : 8.000000%

FLOOR : 0.000000%

	PSA	0	100	300	400	500
6.75000	120.327	114.581	102.268	95.684	88.952	
6.81250	118.975	113.218	100.869	94.261	87.508	
6.87500	117.651	111.883	99.499	92.868	86.093	
6.93750	116.356	110.577	98.158	91.503	84.706	
7.00000	115.089	109.298	96.843	90.165	83.347	
7.06250	113.847	108.046	95.555	88.854	82.014	
7.12500	112.632	106.819	94.292	87.568	80.706	
7.18750	111.441	105.617	93.054	86.307	79.424	
7.25000	110.275	104.440	91.841	85.070	78.165	
7.31250	109.132	103.286	90.651	83.857	76.930	
7.37500	108.011	102.155	89.483	82.666	75.718	
7.43750	106.913	101.045	88.337	81.497	74.527	
7.50000	105.836	99.958	87.213	80.349	73.359	
7.56250	104.781	98.891	86.110	79.223	72.211	
7.62500	103.745	97.844	85.027	78.116	71.083	
7.68750	102.729	96.817	83.963	77.029	69.975	
7.75000	101.732	95.809	82.919	75.961	68.886	
7.81250	100.754	94.820	81.893	74.912	67.816	
7.87500	99.793	93.849	80.885	73.881	66.764	
7.93750	98.851	92.896	79.895	72.867	65.729	
8.00000	97.925	91.959	78.921	71.871	64.712	
8.06250	97.016	91.040	77.965	70.891	63.711	
8.12500	96.123	90.136	77.024	69.928	62.727	
8.18750	95.246	89.249	76.100	68.980	61.759	
8.25000	94.385	88.376	75.191	68.047	60.806	
8.31250	93.538	87.519	74.297	67.130	59.868	
8.37500	92.706	86.677	73.417	66.227	58.945	
8.43750	91.889	85.848	72.552	65.339	58.036	
8.50000	91.085	85.034	71.700	64.465	57.141	
8.56250	90.294	84.233	70.862	63.604	56.260	
8.62500	89.517	83.445	70.038	62.756	55.393	
8.68750	88.752	82.670	69.226	61.921	54.538	
8.75000	88.001	81.908	68.427	61.099	53.696	
WAL	17.40	8.07	3.46	2.79	2.39	
DUR @						
7.75000	0.81	0.80	0.77	0.76	0.74	
START	4/03	4/03	4/03	4/03	4/03	
END	10/30	1/23	11/10	12/08	11/07	

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Salomon Smith Barney
 Fri Mar 21, 2003 19:46:11
 TRANCHE : A30
 SETTLE DATE : 03/28/2003
 AMOUNT : 25,000,000
 FIRST PAYMENT DATE : 04/25/2003
 COUPON : 5.25000

YIELD TABLE

PSA	0	100	300	400	500
100.50000	5.232	5.191	5.084	5.029	4.980
100.56250	5.227	5.182	5.068	5.008	4.956
100.62500	5.221	5.174	5.052	4.988	4.932
100.68750	5.216	5.165	5.035	4.968	4.908
100.75000	5.210	5.157	5.019	4.947	4.884
100.81250	5.205	5.148	5.003	4.927	4.861
100.87500	5.199	5.140	4.987	4.907	4.837
100.93750	5.194	5.131	4.970	4.887	4.813
101.00000	5.188	5.123	4.954	4.866	4.789
101.06250	5.183	5.114	4.938	4.846	4.765
101.12500	5.177	5.106	4.922	4.826	4.742
101.18750	5.172	5.097	4.906	4.806	4.718
101.25000	5.167	5.089	4.890	4.786	4.694
101.31250	5.161	5.080	4.873	4.766	4.671
101.37500	5.156	5.072	4.857	4.745	4.647
101.43750	5.150	5.064	4.841	4.725	4.623
101.50000	5.145	5.055	4.825	4.705	4.600
101.56250	5.139	5.047	4.809	4.685	4.576
101.62500	5.134	5.038	4.793	4.665	4.553
101.68750	5.129	5.030	4.777	4.645	4.529
101.75000	5.123	5.022	4.761	4.625	4.506
101.81250	5.118	5.013	4.745	4.605	4.482
101.87500	5.112	5.005	4.729	4.585	4.459
101.93750	5.107	4.997	4.713	4.565	4.435
102.00000	5.102	4.988	4.697	4.545	4.412
102.06250	5.096	4.980	4.681	4.525	4.388
102.12500	5.091	4.972	4.665	4.506	4.365
102.18750	5.085	4.963	4.649	4.486	4.342
102.25000	5.080	4.955	4.634	4.466	4.318
102.31250	5.075	4.947	4.618	4.446	4.295
102.37500	5.069	4.938	4.602	4.426	4.272
102.43750	5.064	4.930	4.586	4.406	4.248
102.50000	5.059	4.922	4.570	4.387	4.225
WAL	19.34	10.67	4.54	3.49	2.90
DUR @					
101.50000	11.30	7.30	3.82	3.06	2.60
START	4/03	4/03	4/03	4/03	4/03
END	6/32	7/29	11/15	6/11	5/09

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